

State of California
Pooled Money Investment Account
Market Valuation
7/31/2012

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 15,030,429,656.18	\$ 15,039,812,000.00	NA
Notes	\$ 16,428,032,885.44	\$ 16,494,695,500.00	\$ 23,274,153.50
Federal Agency:			
SBA	\$ 546,909,183.33	\$ 547,486,843.39	\$ 565,753.05
MBS-REMICs	\$ 311,842,002.63	\$ 339,152,134.07	\$ 1,488,217.37
Debentures	\$ 750,514,278.80	\$ 751,297,500.00	\$ 771,666.00
Debentures FR	\$ -	\$ -	\$ -
Discount Notes	\$ 2,296,401,499.92	\$ 2,298,468,000.00	NA
GNMA	\$ 11,790.01	\$ 11,888.32	\$ 116.64
IBRD Debenture	\$ 399,941,748.64	\$ 400,000,000.00	\$ 250,000.00
IBRD Deb FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ 800,000,000.00	\$ 800,000,000.00	\$ 1,115,545.00
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 2,875,003,400.50	\$ 2,874,889,220.45	\$ 2,168,868.06
Commercial Paper	\$ 1,603,683,985.56	\$ 1,603,748,069.45	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,429,140,000.00	\$ 4,429,140,000.00	NA
AB 55 & GF Loans	\$ 16,078,301,385.90	\$ 16,078,301,385.90	NA
TOTAL	\$ 61,550,211,816.91	\$ 61,657,002,541.58	\$ 29,634,319.62

Fair Value Including Accrued Interest	\$	61,686,636,861.20
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Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).